

ABSTRACT

An automated method and system (100) for defining, measuring and continuously monitoring the matrix of value and the matrix of risk for a multi-enterprise commercial organization. A complete matrix of value is developed for each enterprise in the organization using predictive models and vector creation algorithms. The matrices of enterprise value are then used to support the creation of scenarios that contain all enterprise risk factors. A series of scenarios under both normal and extreme conditions are then developed in order to develop a complete matrix of risk for each enterprise in the organization and the organization as a whole. The information from these matrices is then used to calculate and display the matrix of value for the organization, the matrix of risk for the organization and the efficient frontier for organization financial performance. Forecast changes to the organization and its environment are then mapped to the matrices of value and risk for the organization and analyzed using probabilistic simulation models.